

EXHIBIT D

EXHIBIT A

ASSUMED TRADES

LCPI & LCPI UK
Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	ABTIBIBOWATER INC. 04-01-08	FOOTHILL CAPITAL CORPORATION		S	9/10/2008	USD	Assumed
LCPI	ACTS AERO TECH SUPPORT	BANQUE OF SAFRA		S	7/23/2008	USD	Assumed
LCPI	ALTEL CORP (11/16/07) (B-1 facility)	CHATHAM ASSET MGMT (MASTER)		S	8/26/2008	USD	Assumed
LCPI	ALTEL CORP (11/16/07) (B-1 facility)	ILLINOIS STATE BOARD OF INVEST		S	8/7/2008	USD	Assumed
LCPI	ALTEL CORP (11/16/07) (B-2 facility)	BLT 37 LLC		S	7/23/2008	USD	Assumed
LCPI	ALTEL CORP (11/16/07) (B-2 facility)	KINNEY HILL CREDIT OPT. FUND		S	8/5/2008	USD	Assumed
LCPI	AMERICAN AIRLINES 1ST	GOLDMAN SACHS CREDIT PARTNER LP		S	9/10/2008	USD	Assumed
LCPI	LIEN(AMR)3/27/06						
LCPI	ATRIUM COMPANIES, INC. (06/21/06)	D.E. SHAW LAMINAR PORTFOLIOS		S	7/28/2008	USD	Assumed
LCPI	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	5/2/2008	USD	Assumed
LCPI	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	6/3/2008	USD	Assumed
LCPI	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	8/25/2008	USD	Assumed
LCPI	AVETA INC. 2ND A&R 8-14-06	HIGHLAND CAPITAL MGMT LP		S	8/26/2008	USD	Assumed
LCPI	BOOZ ALLEN HAMILTON INC. (7/31/08)	GALE FORCE 3 CLO LTD.		S	7/22/2008	USD	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	COMMERZBANK AG		S	9/10/2008	USD	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	COMMERZBANK AG		S	9/9/2008	USD	Assumed
LCPI	BUCCYRUS INTERNATIONAL, INC. 5/07	COMMERZBANK AG		S	8/14/2008	EUR	Assumed
LCPI	BUFFETS INC (11/07/06)	ALCENTRA INC. (MASTER)		S	4/24/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	ALCENTRA INC. (MASTER)		S	4/30/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	ALCENTRA INC. (MASTER)		S	5/9/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	ARROW DISTRESSED SECURITIES FUND		S	4/1/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	ARROW DISTRESSED SECURITIES FUND		S	5/7/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		S	6/18/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		S	6/26/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		S	4/7/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	SCHULTZ MASTER FUND, LTD		S	5/7/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	SCHULTZ MASTER FUND, LTD		S	4/1/2008	USD	Assumed
LCPI	BUFFETS INC (11/07/06)	SCHULTZ APEX MASTER FUND, LTD		S	4/1/2008	USD	Assumed
LCPI	CALPINE CORP EXIT TERM LOAN 01/31/08	HEWITT'S ISLAND CLO I.R. LTD.		S	7/17/2008	USD	Assumed
LCPI	CAPITAL AUTOMOTIVE REIT (CARS)	GLOBAL LOAN OPP FUND B.V.		S	9/11/2008	USD	Assumed
LCPI	CAPMARK FINANCIAL (5-YR US Term)	GOLDENTREE CREDIT OPPORTUNITIES		S	9/10/2008	USD	Assumed
LCPI	CAPMARK FINANCIAL (5-YR US Term)	GOLDENTREE CREDIT OPPORTUNITIES		S	9/10/2008	USD	Assumed
LCPI	CAPMARK FINANCIAL (5-YR US Term)	GOLDENTREE LEVERAGED LOAN FINANCE I LTD		S	9/10/2008	USD	Assumed
LCPI	CEQUEL COMM (CEBRIDGE) 2ND	NEWPORT GLOBAL OPP FUND LP		S	8/13/2008	USD	Assumed
LCPI	CEQUEL COMM (CEBRIDGE) 2ND	NEWPORT GLOBAL OPP FUND LP		S	8/13/2008	USD	Assumed
LCPI	CEQUEL COMM (CEBRIDGE) 2ND	NEWPORT GLOBAL OPP FUND LP		S	8/13/2008	USD	Assumed
LCPI	CEQUEL COMM (CEBRIDGE) 2ND	NEWPORT GLOBAL OPP FUND LP		S	8/13/2008	USD	Assumed

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LCP1	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP		S	7/18/2008	USD	Assumed
LCP1	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	NEWPORT GLOBAL OPP FUND LP		S	8/1/2008	USD	Assumed
LCP1	CHRYSLER LLC (1ST LIEN)	BENNETT MGMT CMP (MASTER)		S	6/23/2008	USD	Assumed
LCP1	CHRYSLER LLC (1ST LIEN)	FEINGOLD O'KEEFE SELECT OPORT		B	6/24/2008	USD	Assumed
LCP1	CHRYSLER LLC (1ST LIEN)	FEINGOLD O'KEEFE CAPITAL -MTR		B	7/10/2008	USD	Assumed
LCP1	CHRYSLER LLC (1ST LIEN)	XERION CAPITAL PARTNERS (MSTR)		S	7/10/2008	USD	Assumed
LCP1	CIT GROUP INC 5YR (12/6/06-CIT)	FIR TREE CAPITAL OPP MASTER FD		S	7/31/2008	USD	Assumed
LCP1	CIT GROUP INC 5YR (12/6/06-CIT)	FIR TREE CAPITAL OPP MASTER FD		S	8/5/2008	USD	Assumed
LCP1	CIT GROUP INC 5YR (12/6/06-CIT)	FIR TREE VALUE MASTER FD LP		S	7/31/2008	USD	Assumed
LCP1	CIT GROUP INC 5YR (12/6/06-CIT)	FIR TREE VALUE MASTER FD LP		S	8/5/2008	USD	Assumed
LCP1	CLAIRE'S STORES (5/29/07)	BANK OF AMERICA		S	9/12/2008	USD	Assumed
LCP1	CLAIRE'S STORES (5/29/07)	GOLDMAN SACHS CREDIT PARTNERS, LP		S	9/12/2008	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	CREDIT SUISSE LOAN FUNDING LLC		B	5/3/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	HALCYON DISTRESSED SEC		B	5/21/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	HALCYON FUND, L.P.		B	5/14/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	HALCYON FUND, L.P.		B	6/27/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN CHASE BANK NA		B	6/27/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN CHASE BANK NA		S	9/25/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN CHASE BANK NA		S	9/26/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN CHASE BANK NA		S	10/3/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN CHASE BANK NA		S	12/21/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	10/2/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	7/26/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	8/16/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	8/22/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	MCDONNELL INVEST. MGMT (MASTR)		S	9/24/2007	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	UBS AG		S	7/26/2006	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	UBS AG		S	7/31/2006	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	AURELIUS CAPITAL MASTER, LTD		S	4/30/2008	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	AURELIUS CAPITAL MASTER, LTD		S	4/30/2008	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	AURELIUS CAPITAL PARTNERS, LP		S	4/30/2008	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	AURELIUS CAPITAL PARTNERS, LP		S	4/30/2008	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	LOEB PARTNERS		B	4/30/2008	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	LOEB PARTNERS		B	4/30/2008	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	HELIOS ADVISORS LLC NEW YORK		S	9/8/2008	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	HELIOS ADVISORS LLC NEW YORK		S	9/8/2008	USD	Assumed
LCP1	COLLINS & AIKMAN PRODUCTS CO	LITTLEJOHN & CO LLC		S	9/2/2008	USD	Assumed
LCP1	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACK DIAMOND CAP MGMT (MSTR)		S	9/9/2008	USD	Assumed

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LCPI	CONSOLIDATED CONTAINER HLDGS	BLACK DIAMOND CAP MGMT (MSTR)		S	9/8/2008	USD	Assumed
LCPI	1ST LIEN						
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	5/21/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	6/20/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	7/29/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	6/10/2008	USD	Assumed
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	8/13/2008	USD	Assumed
LCPI	DOLLAR GENERAL TERM (7-06-07)	PUTNAM INVESTMENTS		S	5/29/2008	USD	Assumed
LCPI	DRESSER, INC. FIRST LIEN CA 5/07	PUTNAM INVESTMENTS		S	8/28/2008	USD	Assumed
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ALADDIN CLO HOLDING ACCT		S	9/8/2008	USD	Assumed
LCPI	ENRON TRADE CLAIM (CL 4 W/O S-Post)	REDWOOD MASTER FUND		S	8/7/2008	USD	Assumed
LCPI	ENRON TRADE CLAIM (CL 4 W/O S-Post)	TUDOR BVI GLOBAL PORTFOLIO LTD		B	8/7/2008	USD	Assumed
LCPI	ENRON TRADE CLAIM (Class 4 White Ridge)	HBK MASTER FUND L.P.		S	5/14/2008	USD	Assumed
LCPI	ENRON TRADE CLAIM (Class 4 White Ridge)	HBK MASTER FUND L.P.		S	5/14/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION	BANK OF AMERICA		S	7/23/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION	BLUEMOUNTAIN CAPITAL (MASTER)		S	6/19/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION	BLUEMOUNTAIN CAPITAL (MASTER)		S	6/26/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION	BLUEMOUNTAIN CAPITAL (MASTER)		S	6/19/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION	CANPARTNERS INVESTMENTS IV LLC		S	6/19/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION	CANPARTNERS INVESTMENTS IV LLC		S	6/19/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION	CITIBANK, N.A.		S	12/14/2007	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION	JPM CHASE BANK N.A.		S	7/23/2008	USD	Assumed
LCPI	GENERAL MOTORS CORPORATION	UBS AG		S	7/23/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	CASPIAN CAPITAL PARTNERS, L.P.		S	5/5/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	CASPIAN CAPITAL PARTNERS, L.P.		S	5/12/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	KS CAPITAL PARTNERS, LP		S	7/30/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	KS INTERNATIONAL, INC.		S	7/30/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	MARINER LDC		S	5/5/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	MARINER LDC		S	5/12/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	MARINER OPPORTUNITIES FUND, LP		S	5/5/2008	USD	Assumed
LCPI	GEORGIA GULF (10/3/06)	SANDELMAN FINANCE 2006-1, LTD.		S	5/15/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	BASSO CREDIT OPPORTUNITIES HOLDING FUND LTD		S	6/3/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	BASSO FUND LTD.		S	6/3/2008	USD	Assumed

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LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	BASSO MULTI-STRATEGY HOLDING FUND LTD		S	6/3/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	EVERGREEN HIGH INCOME FUND		S	6/30/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	EVERGREEN HIGH YIELD BOND TRUST		S	6/30/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	EVERGREEN INCOME ADVANTAGE FUND		S	6/30/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	EVERGREEN MULTI-SECTOR INCOME FUND		S	6/30/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	EVERGREEN SELECT HIGH YIELD BOND FUND		S	6/30/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	EVERGREE VA HIGH INCOME FUND		S	6/30/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	PRESIDENT & FELLOWS OF HARVARD COLLEGE		S	7/15/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	PRESIDENT & FELLOWS OF HARVARD COLLEGE		S	6/30/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WELLPOINT, INC.		S	7/15/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WELLPOINT, INC.		S	6/30/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL ASSOC, INC. PROFIT SHARING PLAN		S	7/15/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL ASSOC, INC. PROFIT SHARING PLAN		S	6/30/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL DISTRESSED OPPORTUNITY FUND		S	7/15/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL DISTRESSED OPPORTUNITY FUND		S	6/30/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL OFFSHORE DISTRESSED OPPORTUNITY FUND		S	7/15/2008	USD	Assumed
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WHIPPOORWILL OFFSHORE DISTRESSED OPPORTUNITY FUND		S	6/30/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/6/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	8/22/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	PYRRHULOXIA, LP		S	9/4/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	SPECIAL VALUE EXPANSION FUND,L		S	5/9/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	SPECIAL VALUE EXPANSION FUND,L		S	5/16/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	SPECIAL VALUE OPPORTUNITIES FD		S	5/9/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	SPECIAL VALUE OPPORTUNITIES FD		S	5/16/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	TENNENBAUM OPORT PTNERS V LP		S	5/9/2008	USD	Assumed

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LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Revolver)	TENNENBAUM OPORT PTNERS V LP		S	5/16/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	MARATHON SPECIAL OPORTUNITIES MASTER FUND LTD		S	5/22/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	MORGAN STANLEY SENIOR LOAN FUNDING INC		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	OPPENHEIMER MASTER LOAN FUND, LLC		S	9/10/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRRHULOXIA, LP		S	8/26/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRRHULOXIA, LP		S	8/18/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRRHULOXIA, LP		S	8/18/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRRHULOXIA, LP		S	8/19/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRRHULOXIA, LP		S	9/8/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRRHULOXIA, LP		S	9/8/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRRHULOXIA, LP		S	9/8/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	PYRRRHULOXIA, LP		S	8/6/2008	USD	Assumed
LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	USAA HIGH YIELD OPORTUNITIES		S	9/4/2008	USD	Assumed

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LCPI	HAWAIIAN TELCOM COMMUNICATIONS (5/07) (Tranche C)	WACHOVIA BANK		S	8/20/2008	USD	Assumed
LCPI	HERBST GAMING INC. 2ND A&R [1/03/07]	APOLLO MANAGEMENT LP		S	8/13/2008	USD	Assumed
LCPI	HERBST GAMING INC. 2ND A&R [1/03/07]	APOLLO MANAGEMENT LP		S	8/7/2008	USD	Assumed
LCPI	HEXION CHEMICALS A&R 05/05/2006	KENSINGTON INTERNATIONAL LTD		S	9/4/2008	USD	Assumed
LCPI	HEXION CHEMICALS A&R 05/05/2006	SPRINGFIELD ASSOCIATES, LLC		S	9/4/2008	USD	Assumed
LCPI	ICONIX BRAND GROUP, INC.	PRIMUS CLO II, LTD		S	7/15/2008	USD	Assumed
LCPI	INTERGEN N.V. \$1.5BN 07-31-07	M&G DYNAMIC EUROPEAN LOAN FUND		S	9/11/2008	USD	Assumed
LCPI	INTERGEN N.V. \$1.5BN 07-31-07	M&G SECURED DEBT FUND LIMITED		S	9/11/2008	USD	Assumed
LCPI	INTERGEN N.V. \$1.5BN 07-31-07	STICHTING SHELL PENSIOENFONDS		S	9/11/2008	USD	Assumed
LCPI	INTERGEN N.V. \$1.5BN 07-31-07	THE PRUDENTIAL ASSURANCE COMPANY LIMITED		S	9/11/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CANYON CAPITAL CLO 2004-1 LTD		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CANYON CAPITAL CLO 2006-1 LTD		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CANYONE CAPITAL CLO 2007-1 LTD		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CAPARTNERS INVESTMENT IV LLC		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CCP CREDIT ACQUISITION HOLDINGS, INC.		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CCP CREDIT ACQUISITION HOLDINGS, INC.		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	GEER MOUNTAIN FINANCING, LTD.		B	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CCP CREDIT ACQUISITION HOLDINGS, INC.		S	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CCP CREDIT ACQUISITION HOLDINGS, INC.		S	8/18/2008	USD	Assumed
LCPI	JHCI ACQUISITION, INC. (1ST LIEN)	CHP CBNA LOAN FUNDING LLC		B	8/18/2008	USD	Assumed
LCPI	KYLE ACQUISITION	PACIFIC SELECT FUND-FLOATING RATE LOAN PORTFOLIO		S	6/3/2008	USD	Assumed
LCPI	LANDSOURCE DIP FIRST LIEN (6/16/08)	BANK OF AMERICA		S	8/19/2008	USD	Assumed
LCPI	LAS VEGAS SANDS, LLC (5/23/07)	ROYAL BANK OF SCOTLAND		S	9/12/2008	USD	Assumed
LCPI	LAS VEGAS SANDS, LLC (5/23/07)	WACHOVIA BANK		S	9/12/2008	USD	Assumed
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	COMMERZBANK AG		S	7/18/2008	USD	Assumed
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	COMMERZBANK AG		S	7/18/2008	USD	Assumed
LCPI	LEVAD, LLC	CREDIT SUISSE CREDIT STRATEGIES MASTER FUND LTD.		S	7/25/2008	USD	Assumed
LCPI	LEVAD, LLC	MADISON PARK FUNDING II, LTD		S	7/23/2008	USD	Assumed
LCPI	LEVAD, LLC	MADISON PARK FUNDING III, LTD		S	7/23/2008	USD	Assumed
LCPI	LEVAD, LLC	RESOURCE CREDIT PARTNERS LP		S	7/23/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	BEAR STEARNS ASSET MGMT (MSTR)		B	7/23/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	CENTRE PACIFIC(MASTER)		B	8/7/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	CENTRE PACIFIC(MASTER)		B	8/15/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	HALCYON FUND, L.P.		B	6/27/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	SCSF DEBT INVESTMENTS, LLC		S	8/7/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	SUN CAPITAL		S	6/27/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	SUN CAPITAL		S	8/15/2008	USD	Assumed
LCPI	MARK IV TRANCHE B TERM	SUN CAPITAL		S	7/23/2008	USD	Assumed
LCPI	MCJUNKIN CORPORATION	GLOBAL LOAN OPPORTUNITY FUND B.V.		S	9/12/2008	USD	Assumed
LCPI	MEG ENERGY CORP. (4/06)	KC CLO II PLC		S	8/14/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	MEG ENERGY CORP. (4/06)	WESTERN FLOATING RATE HIGH INCOME FUND, LLC		S	9/9/2008	USD	Assumed
LCPI	MEG ENERGY CORP. (4/06)	RAYTHEON MASTER PENSION TRUST - WAMCO		S	9/9/2008	USD	Assumed
LCPI	MICHAEL STORES 10-31-06	ANCHORAGE CAP MSTR OFFSHORE LTD		S	8/28/2008	USD	Assumed
LCPI	MIRANT NORTH AMERICA (1/3/06)	DWS SHORT DURATION PLUS FUND		S	6/26/2008	USD	Assumed
LCPI	MYLAN INC. 12/20/07	HIGHLAND CAPITAL MGMT LP		S	8/7/2008	USD	Assumed
LCPI	MYLAN INC. 12/20/07	HIGHLAND CAPITAL MGMT LP		S	8/11/2008	USD	Assumed
LCPI	MYLAN INC. 12/20/07	STONE TOWER CAPITAL (MASTER)		S	8/29/2008	USD	Assumed
LCPI	NEFF CORP 2ND LIEN (6/31/07)	BRIGADE CAPITAL MGMT (MASTER)		S	8/13/2008	USD	Assumed
LCPI	NEFF CORP 2ND LIEN (6/31/07)	UBS AG		S	7/24/2008	USD	Assumed
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	KENSINGTON INTERNATIONAL LTD		S	9/11/2008	USD	Assumed
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	SPRINGFIELD ASSOCIATES, LLC		S	9/11/2008	USD	Assumed
LCPI	NORTHWEST AIRLINES \$1.050BN 08-21-06	GOLDMAN SACHS CREDIT PARTNER		S	9/11/2008	USD	Assumed
LCPI	NRG ENERGY, INC. (2ND A&R 6/8/07)	CYPRESSTREE INTERNATIONAL LOAN HOLIDAY COMPANY LIMITED		S	9/11/2008	USD	Assumed
LCPI	PENN NATL GAMING, INC. 10/03/05	DEUTSCHE BANK TRUST CO AMERICA		S	7/10/2008	USD	Assumed
LCPI	PENN NATL GAMING, INC. 10/03/05	WACHOVIA BANK		S	7/18/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	KENSINGTON INTERNATIONAL LTD		S	6/6/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	SPRINGFIELD ASSOCIATES, LLC		S	6/6/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	SPRINGFIELD ASSOCIATES, LLC		S	9/10/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	LEVINE LEIGHTMAN CAPITAL		S	7/30/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	KENSINGTON INTERNATIONAL LTD		S	8/20/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	LONG LANE MASTER TRUST IV		B	8/20/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY CREDIT OPPORTUNITIES II, LP		B	8/20/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY CREDIT OPPORTUNITIES III, LP		B	8/20/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY HIGH YIELD PARTNERS II, LP		B	8/20/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY HIGH YIELD PARTNERS III, LP		B	8/20/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SPRINGFIELD ASSOCIATES, LLC		S	8/20/2008	USD	Assumed
LCPI	PO CORPORATION 1ST LIEN A&R (7/2/08)	BLACKROCK FIXED INCOME PORTABLE ALPHA FUND		S	7/30/2008	USD	Assumed
LCPI	PO CORPORATION 1ST LIEN A&R (7/2/08)	BLACKROCK GLOBAL FLOATING RATE INCOME TRUST		S	7/30/2008	USD	Assumed
LCPI	PO CORPORATION 1ST LIEN A&R (7/2/08)	SYMPHONY ASSET MANAGEMENT		S	8/21/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCP1	PQ CORPORATION 1ST LIEN A&R (7/2/08)	UBS LOAN FINANCE LLC		S	6/9/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	AVENUE INVESTMENTS, L.P.		S	4/22/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		B	4/17/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		S	5/1/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	CENTERBRIDGE HEDGE		S	7/28/2008	USD	Assumed
LBH1	QUEBECOR WORLD INC.	CITIBANK, N.A. (MASTER)		S	7/9/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	DEUTSCHE BANK TRUST COMPANY AMERICAS		B	1/25/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	HALBIS DISTRESSED OPPORTUNITIES MASTER FUND, LTD.		S	5/15/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	MORGAN STANLEY SENIOR FUNDING LOAN FUNDING, INC.		S	6/19/2008	USD	Assumed
LCP1	QUEBECOR WORLD INC.	ROYAL BANK OF CANADA		B	4/7/2008	USD	Assumed
LCP1	REALOGY CORP 4-10-07	BRAIGADE LEV VAP STRUCT FD, LTD		S	8/12/2008	USD	Assumed
LCP1	REGENCY GAS SERVICES LP 4TH A&R 8-15-06	LOAN FUNDING I LLC		S	9/9/2008	USD	Assumed
LCP1	SOLUTIA INC TL 2-28-08.	CETUS CAPITAL LLC		S	7/29/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY FINANCING, LTD		S	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY FINANCING, LTD		S	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY FINANCING, LTD		S	9/11/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		S	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		S	9/10/2008	USD	Assumed
LCP1	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		S	9/11/2008	USD	Assumed
LCP1	SPIEGEL INC	IOEB PARTNERS		S	8/14/2008	USD	Assumed
LCP1	SPIEGEL INC	INSTITUTIONAL BENCHMARK (MF)		S	8/14/2008	USD	Assumed
LCP1	SPIEGEL INC	IOEB ARBITRAGE B FUND		S	8/14/2008	USD	Assumed
LCP1	SPIEGEL INC	IOEB ARBITRAGE FUND		S	8/14/2008	USD	Assumed
LCP1	SPIEGEL INC	IOEB OFFSHORE B FUND		S	8/14/2008	USD	Assumed
LCP1	SPIEGEL INC	IOEB OFFSHORE FUND		S	8/14/2008	USD	Assumed
LCP1	SPIEGEL INC	GOOD STEWARD TRADING CO		S	8/14/2008	USD	Assumed
LCP1	SPIEGEL INC	SCOGGIN WORLDWIDE FUND, LTD.		S	8/14/2008	USD	Assumed
LCP1	STAR TRIBUNE CO	OPPENHEIMER MST LOAN FD LLC		S	9/11/2008	USD	Assumed
LCP1	STAR TRIBUNE CO	OPPENHEIMER SENIOR FLOATING		S	9/11/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	BREVAN HOWARD MASTER FUND		S	9/3/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	CATALYST INVEST MGMT (MASTER)		S	7/30/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	CREDIT SUISSE LOAN FUNDING LLC		S	7/18/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	JPM CHASE BANK N.A.		S	7/30/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFIARIS INC.		S	6/5/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFIARIS INC.		S	6/6/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFIARIS INC.		S	6/12/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFIARIS INC.		S	6/6/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFIARIS INC.		S	6/5/2008	USD	Assumed
LCP1	SWIFT TRANSPORTATION (5/10/07)	LONGACRE CAPITAL PARTNERS (QP), LP		S	5/20/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE CAPITAL PARTNERS (CP), LP		S	5/19/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE CAPITAL PARTNERS (CP), LP		S	5/27/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MASTER FUND LTD		S	5/20/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MASTER FUND LTD		S	5/19/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MASTER FUND LTD		S	5/27/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	MONARCH MASTER FUNDING LTD.		S	7/30/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	MORGAN STANLEY SENIOR LOAN FUNDING, INC.		S	7/24/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	MORGAN STANLEY SENIOR LOAN FUNDING, INC.		S	7/21/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	PERELLA WEINBERG PARTNERS XMF		S	7/31/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN CAPITAL MGMT, LP II		S	6/4/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN CAPITAL MGMT, LP II		S	6/4/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN INTERNATIONAL FUND, LTD		S	6/4/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN INTERNATIONAL FUND, LTD		S	6/4/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN WORLDWIDE FUND, LTD		S	6/4/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN WORLDWIDE FUND, LTD		S	6/4/2008	USD	Assumed
LCPI	TARGUS GROUP INTERNATIONAL, INC.	CREDIT SUISSE ASSET MGMT(MAST)		S	8/19/2008	USD	Assumed
LCPI	TECHNICAL OLYMPIC USA (TOUSA)	DEUTSCHE BANK AG NEW YORK BRANCH		S	10/16/2007	USD	Assumed
LCPI	TECHNICAL OLYMPIC USA (TOUSA)	DEUTSCHE BANK AG NEW YORK BRANCH		S	10/18/2007	USD	Assumed
LCPI	THERMO FLUIDS	BLACKROCK GLOBAL FRIT		B	7/14/2008	USD	Assumed
LCPI	THERMO FLUIDS	BLACKROCK LIMITED DURATION INC		B	7/14/2008	USD	Assumed
LCPI	THERMO FLUIDS	BLACKROCK SENIOR INC SRIES III		B	7/14/2008	USD	Assumed
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL	ROYAL BANK OF CANADA		S	7/14/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05)	DK ACQUISITION PARTNERS LP		S	8/26/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05)	DK ACQUISITION PARTNERS LP		S	8/22/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05)	FARALLON CAPITAL PARTNERS, LP		S	9/12/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05)	KNIGHTHEAD CAPITAL MGMT (MST)		B	9/12/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05)	KNIGHTHEAD CAPITAL MGMT (MST)		S	8/27/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05)	DK ACQUISITION PARTNERS LP		B	8/28/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05)	DK ACQUISITION PARTNERS LP		S	8/21/2008	USD	Assumed
LCPI	US AIRWAYS GROUP 03-07	DEUTSCHE BANK AG NEW YORK BRANCH		S	8/5/2008	USD	Assumed
LCPI	US AIRWAYS GROUP 03-07	DURHAM ACQUISITION CO, LLC		S	8/1/2008	USD	Assumed
LCPI	US AIRWAYS GROUP 03-07	JOHN HANCOCK (MASTER)		S	9/2/2008	USD	Assumed
LCPI	US AIRWAYS GROUP 03-07	SANKATY (PROSPECT FUNDING)		S	8/5/2008	USD	Assumed
LCPI	USI HOLDINGS CORP. (5/4/07)	BLT 39 LLC		S	9/10/2008	USD	Assumed
LCPI	VEYANCE TECHNOLOGIES, INC. (1ST LIEN)	VINACASA CLO LTD		S	9/12/2008	USD	Assumed
LCPI	WISTEON 6.13.06	DEUTSCHE BANK AG NEW YORK BRANCH		S	9/12/2008	USD	Assumed
LCPI	WISTEON 6.13.06	DEUTSCHE BANK AG NEW YORK BRANCH		S	9/4/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (6 yr Term B DD Project)	Ta Chong Bank		S	7/29/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (6 yr Term B DD Project)	Ta Chong Bank		S	7/30/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	Ta Chong Bank		S	7/29/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	Ta Chong Bank		S	7/30/2008	USD	Assumed
LCPI	WASTE SVCS A&R 4-30-04 (F/K/A CAP ENVIR)	CYPRESSTREE INTERNATIONAL LOAN HOLDING COMPANY LIMITED		B	9/10/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	GOLDMAN SACHS CREDIT PARTNER		B	4/22/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	GRUSS GLOBAL INVESTORS ENHANCED		S	8/4/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	GRUSS GLOBAL INV MASTER FUND		S	8/4/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	SPECTRUM INVESTMENT PARTNERS		S	8/7/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	SR GGI MASTER MA, LTD.		S	8/4/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	STONE TOWER CAPITAL (MASTER)		B	1/14/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	TRILOGY CAPITAL LLC(MASTER)		S	4/21/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	TRILOGY CAPITAL LLC(MASTER)		S	4/22/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER CAPITAL PARTNERS MASTER FUND I, LTD		S	5/2/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER CAPITAL PARTNERS MASTER		S	8/26/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER CAPITAL PARTNERS SPECIFIC SITUATIONS FUND, LP		S	8/26/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER CAPITAL PARTNERS MASTER I, LTD		S	8/28/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER CAPITAL PARTNERS SPECIAL SITUATIONS FUND, L.P.		S	8/28/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	LONGACRE CAPITAL PARTNERS (QP), LP		S	4/25/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	LONGACRE MASTER FUND		S	4/25/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	ABERDEEN HIGH YIELD FIXED INCOME FUND		S	8/1/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	ABERDEEN HIGH YIELD FIXED INCOME PORTFOLIO		S	8/1/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	ABERDEEN ASSET MANAGEMENT		S	7/15/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	CREDIT SUISSE LOAN FUNDING LLC		S	9/10/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EATON VANCE INSTITUTIONAL SENIOR LOAN FUND		S	9/8/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EATON VANCE VT FLOATING RATE INCOME FUND		S	9/8/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH INCOME FUND		S	8/22/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH INCOME FUND		S	9/3/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH INCOME FUND		S	7/30/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH INCOME FUND		S	7/25/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH INCOME FUND		S	7/22/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	8/22/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	9/3/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	7/30/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	7/25/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	7/22/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	8/22/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	9/3/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	7/30/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	7/25/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	7/22/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)		S	7/16/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	8/22/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	9/3/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	7/30/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	7/25/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	7/22/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN VA HIGH INCOME FUND		S	8/22/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN VA HIGH INCOME FUND		S	9/3/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN VA HIGH INCOME FUND		S	7/25/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	INTERPOLIS PENSIOENEN GHYP		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	INTERPOLIS PENSIOENEN GHYP		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	MILLENNIUM FIXED INCOME, LP		S	7/10/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	MILLENNIUM FIXED INCOME, LP		S	7/10/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PRESIDENT & FELLOWS OF HARVARD COLLEGE		S	6/11/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM ASSET ALLOCATION FUND BALANCED PORTFOLIO		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM ASSET ALLOCATION FUND BALANCED PORTFOLIO		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM ASSET ALLOCATION FUND GROWTH PORTFOLIO		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM ASSET ALLOCATION FUND GROWTH PORTFOLIO		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM DIVERSIFIED INCOME TRUST		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM DIVERSIFIED INCOME TRUST		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM DIVERSIFIED INCOME TRUST (CAYMAN)		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM GLOBAL FUNDS -- PUTNAM WORLD		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM HIGH YIELD ADVANTAGE		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM HIGH YIELD ADVANTAGE		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM HIGH YIELD TRUST		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM MASTER INTERMEDIATE FUND		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM MASTER INTERMEDIATE FUND		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM PREMIER INCOME TRUST		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM PREMIER INCOME TRUST		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM RETIREMENT ADVANTAGE GAA BALANCE		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM RETIREMENT ADVANTAGE GAA BALANCE		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM RETIREMENT ADVANTAGE GAA GROWTH		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM RETIREMENT ADVANTAGE GAA GROWTH		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM TOTAL RETURN TRUST		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM TOTAL RETURN TRUST		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPKO (TROPICANA ENTERTAINMENT)	PUTNAM VARIABLE TRUST - PVT DIVERSIFIED		S	7/14/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM VARIABLE TRUST - PVT DIVERSIFIED		S	7/14/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	RRR LOAN FUNDING TRUST		S	8/8/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	WELL POINT, INC.		S	6/11/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL ASSOC, INC PROFIT SHARING PLAN		S	6/11/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL DISTRESSED OPPORTUNITY FUND		S	6/11/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL OFFSHORE DISTRESSED OPPORTUNITY FUND		S	6/11/2008	USD	Assumed
LCPI	WR GRACE & CO. CONN.	D E. SHAW LAMINAR PORTFOLIOS		S	7/29/2008	USD	Assumed
LCPI	WR GRACE & CO. CONN.	RESTORATION HOLDINGS LTD.		S	8/15/2008	USD	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.	B1	B	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.	B3	B	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.	C1	B	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.	C3	B	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV	B1	S	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV	B3	S	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV	C1	S	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV	C3	S	3/6/2008	EUR	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY EUROPEAN CREDIT OPPS	A2	S	10/23/2007	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY FUNDS	A1	S	7/15/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY FUNDS	A2	S	7/15/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY LOAN FUNDING	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY LOAN FUNDING	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	EMF LUXEMBOURG S.A.	D	S	8/21/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	EMF LUXEMBOURG S.A.	D	S	8/21/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	GOLDMAN SACHS INTERNATIONAL BANK	B1	S	4/24/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	GOLDMAN SACHS INTERNATIONAL BANK	B2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	INTERPOLIS PENSIOENENGHYP	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	INTERPOLIS PENSIOENENGHYP	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A.	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A.	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A2	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NOMURA SPECIAL SITUATIONS	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NOMURA SPECIAL SITUATIONS	B1	S	8/26/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NOMURA SPECIAL SITUATIONS	B2	S	8/26/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING BVM	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING BVM	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING PENSIOENFONDS MET	A1	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING PENSIOENFONDS MET	A2	S	8/6/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	ALPHA III (NOV06)	ZODIAC FUND - MORGAN STANLEY	D	S	6/10/2008	USD	Assumed
LCPIUK	AMADEUS / PROJECT AQUA (SECONDARY DEAL)	JP MORGAN EUROPE LTD	B1	S	2/13/2008	EUR	Assumed
LCPIUK	AMADEUS / PROJECT AQUA (SECONDARY DEAL)	JP MORGAN EUROPE LTD	C1	S	2/13/2008	EUR	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	Panther CDO V B.V.	B2 EUR	S	2/28/2008	EUR	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	Panther CDO V B.V.	C2 EUR	S	2/28/2008	EUR	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	OAKTREE CAPITAL MANAGEMENT	B2 EUR	S	4/22/2008	EUR	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	OAKTREE CAPITAL MANAGEMENT	C2 EUR	S	4/22/2008	EUR	Assumed
LCPIUK	AVR ACQUISITIONS B.V.	HARBOURMASTER	B3A	S	7/31/2008	EUR	Assumed
LCPIUK	AVR ACQUISITIONS B.V.	HARBOURMASTER	B3B	S	7/31/2008	EUR	Assumed
LCPIUK	AVR ACQUISITIONS B.V.	HARBOURMASTER	B3C1	S	7/31/2008	EUR	Assumed
LCPIUK	AVR ACQUISITIONS B.V.	HARBOURMASTER	B3C2	S	7/31/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	TARA HILL B.V.	A	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY G.A. FUND	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY STRUCTURED FUNDS	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY STRUCTURED FUNDS	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	CIC	A	S	7/8/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	CITADEL	A	B	7/31/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	DALRADIAN EUROPEAN CLO II B.V.	B	S	4/10/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	DALRADIAN EUROPEAN CLO II B.V.	C	S	4/10/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	G.A. - FUND L. BOND HIGHER	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	GOLDMAN SACHS CREDIT PARTNERS	B	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	GOLDMAN SACHS CREDIT PARTNERS	C	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	INTERPOLIS PENSIOENENGHYP	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	INTERPOLIS PENSIOENENGHYP	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	LGT CAPITAL INVEST (SC3) LTD.	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	LGT CAPITAL INVEST (SC3) LTD.	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	STICHTING PENSIOENFONDS MET	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	STICHTING PENSIOENFONDS MET	D	S	9/4/2008	EUR	Assumed
LCPIUK	COGNIS 16 MAY 07	PRAMERICA	C	S	8/5/2008	USD	Assumed
LCPIUK	DELPHI SFA REF1 (4MAY07)	PRAMERICA	B1	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REF1 (4MAY07)	PRAMERICA	C1	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REF1 (4MAY07)	PRAMERICA	C2	S	9/4/2008	USD	Assumed
LCPIUK	EDSCHA (18 - FEB - 05)	DOVER CREDIT LIMITED	A1	S	8/1/2008	EUR	Assumed
LCPIUK	EDSCHA (18 - FEB - 05)	DOVER CREDIT LIMITED	A2	S	8/1/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	AXA MEZZANINE II SA	2nd Lien	S	8/12/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	MD MEZZANINE SA	2nd Lien	S	8/12/2008	EUR	Assumed
LCPIUK	FERRETTI	LLOYDS TSB BANK PLC	B	S	4/29/2008	EUR	Assumed
LCPIUK	FERRETTI	LLOYDS TSB BANK PLC	C	S	4/29/2008	EUR	Assumed
LCPIUK	FINANGIERE DAUNOU (LAFARGE)	GOLDMAN SACHS INTERNATIONAL BANK	B1	S	5/21/2008	EUR	Assumed
LCPIUK	FINANGIERE DAUNOU (LAFARGE)	GOLDMAN SACHS INTERNATIONAL BANK	B2	S	5/21/2008	EUR	Assumed
LCPIUK	FINANGIERE DAUNOU (LAFARGE)	GOLDMAN SACHS INTERNATIONAL BANK	C1	S	5/21/2008	EUR	Assumed
LCPIUK	FINANGIERE DAUNOU (LAFARGE)	GOLDMAN SACHS INTERNATIONAL BANK	C2	S	5/21/2008	EUR	Assumed
LCPIUK	FINANGIERE TRUCK (INVESTISSEMENT) 02/07	EC INVESTMENT SARL (Mercator CLO I PLC)	TERM	S	7/16/2008	EUR	Assumed
LCPIUK	GALA (OCT 05)	CREDIT SUISSE INTERNATIONAL	E	S	6/6/2008	GBP	Assumed
LCPIUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	B1	S	6/4/2008	EUR	Assumed
LCPIUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	B2	S	6/4/2008	EUR	Assumed
LCPIUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	C1	S	6/4/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	C2	S	6/4/2008	EUR	Assumed
LCPIUK	INEOS GROUP LIMITED	KÖNIGINSTRASSE I S.A.R.L.	B1	S	3/10/2008	EUR	Assumed
LCPIUK	INEOS GROUP LIMITED	KÖNIGINSTRASSE I S.A.R.L.	C1	S	3/10/2008	EUR	Assumed
LCPIUK	INEOS GROUP LIMITED	PIMCO ALLOCATION AC	B1	S	3/7/2008	EUR	Assumed
LCPIUK	INEOS GROUP LIMITED	PIMCO ALLOCATION AC	C1	S	3/7/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	DEUTSCHE BANK AG LONDON BRANCH	A	S	7/15/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	DEUTSCHE BANK AG LONDON BRANCH	A	S	7/15/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	GOLDMAN SACHS CREDIT PARTNERS	A	S	6/20/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	NATIXIS	A	S	8/19/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING	BLUEBAY STRUCTURED FUNDS: HIGH YIELD ENHANCED FUNDS	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING	G.A. FUND - L: BOND HIGH YIELD EURO TP	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING	INTERPOLIS PENSIOENEN GLOBAL HIGH YIELD POOL	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING	NEWPORT FUNDING CORP.	PIK	S	7/23/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING	OCH ZIFF (MASTER)	PIK	S	7/28/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING	STICHTING BEDRIJFSPENSIOENFONDS VOOR DE METALEKTRO	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING	STICHTING MN SERVICES EUROPEES HIGH YIELD FONDS	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING	STICHTING PENIONENFONDS METAAL EN TECHNIK	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KLEOPATRA SENIOR (03JULY07)	OCH ZIFF (MASTER)	Term1 USD	S	12/7/2007	USD	Assumed
LCPIUK	LAVENA MEZZ (2MAR07) PROSIEBEN HOLDCO	KKR TRS HOLDINGS LTD	Mezzanine	S	6/11/2008	EUR	Assumed
LCPIUK	LAVENA MEZZ (2MAR07) PROSIEBEN HOLDCO	YARPA	Mezzanine	S	3/4/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	B1	S	4/17/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	B1	S	4/17/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	C1	S	4/17/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	C1	S	4/22/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	KKR TRS HOLDINGS LTD	D	S	6/11/2008	EUR	Assumed
LCPIUK	LIBERATOR JR MEZZ (10/06)	AVENUE INVESTMENTS L.P.	Junior Mezzanine	S	7/31/2008	GBP	Assumed
LCPIUK	LIBERATOR MEZZ (10/06)	SARK MASTER LIMITED	Euro Mezzanine	S	9/2/2008	EUR	Assumed
LCPIUK	LIBERATOR MEZZ (10/06)	SARK MASTER LIMITED	GBP Mezzanine	S	9/2/2008	GBP	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BLUEBAY EUROPEAN CREDIT OPPS	C1	B	12/19/2007	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BLUEBAY EUROPEAN CREDIT OPPS	B1	B	12/19/2007	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	COMMERZBANK AG	C1	S	7/2/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	COMMERZBANK AG	B1	S	7/2/2008	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	MORGAN STANLEY INVESTMENT MGMT MEZZANO B.V.	B1	S	6/9/2008	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	MORGAN STANLEY INVESTMENT MGMT MEZZANO B.V.	C1	S	6/9/2008	EUR	Assumed
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	DEUTSCHE BANK AG LONDON	B1, B2, B3	B	8/29/2008	EUR	Assumed
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ANCHORAGE CAP MSTR OFFSHORE LTD	B1	S	9/12/2008	EUR	Assumed
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ANCHORAGE CAP MSTR OFFSHORE LTD	B2	S	9/12/2008	EUR	Assumed
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ANCHORAGE CAP MSTR OFFSHORE LTD	B3	S	9/12/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	B1	S	5/29/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	C1	S	5/29/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	D	S	6/17/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	NORDEA BANK	B1	S	4/15/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	NORDEA BANK	C1	S	4/15/2008	EUR	Assumed
LCPIUK	NEGGIO HOLDING 3 GMBH	IKB INTERNATIONAL S.A.	B	S	8/18/2008	EUR	Assumed
LCPIUK	NEGGIO HOLDING 3 GMBH	IKB INTERNATIONAL S.A.	C	S	8/18/2008	EUR	Assumed
LCPIUK	NEL CABLE PLC	BANC OF AMERICA SECURITIES UK LIMITED	A	S	9/2/2008	GBP	Assumed
LCPIUK	NEL CABLE PLC	CITIBANK, N.A.	A	S	9/3/2008	GBP	Assumed
LCPIUK	NEL CABLE PLC	CREDIT SUISSE INTERNATIONAL	A	S	6/23/2008	GBP	Assumed
LCPIUK	NEL CABLE PLC	INTERMEDIATE CAPITAL GROUP	B6	S	8/19/2008	GBP	Assumed
LCPIUK	NEL CABLE PLC	KÖNIGSTRASSE 1 S.A.R.L.	B3	S	3/18/2008	EUR	Assumed
LCPIUK	NEL CABLE PLC	MARATHON ASSET MANAGEMENT, LLC	B4	S	12/3/2007	USD	Assumed
LCPIUK	NEL CABLE PLC	MORGAN STANLEY BK INTL LTD	B5	S	4/10/2008	GBP	Assumed
LCPIUK	NEL CABLE PLC	MORGAN STANLEY BK INTL LTD	B6	S	4/10/2008	GBP	Assumed
LCPIUK	NEL CABLE PLC	PIMCO ALLOCATION A/C	B1	S	4/24/2008	GBP	Assumed
LCPIUK	NEL CABLE PLC	PIMCO ALLOCATION A/C	B6	S	4/24/2008	GBP	Assumed
LCPIUK	NEL CABLE PLC	RMF EURO CDO II S.A.	B3	S	9/3/2008	EUR	Assumed
LCPIUK	NEL CABLE PLC	ROYAL MAIL PENSION PLAN	A	S	6/13/2008	GBP	Assumed
LCPIUK	NEL CABLE PLC	ROYAL MAIL PENSION PLAN	A	S	6/16/2008	GBP	Assumed
LCPIUK	NEL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B1	S	2/21/2008	GBP	Assumed
LCPIUK	NEL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B2	S	2/21/2008	GBP	Assumed
LCPIUK	NEL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B5	S	2/21/2008	GBP	Assumed
LCPIUK	NEL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B6	S	2/21/2008	GBP	Assumed
LCPIUK	NEL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B5	S	4/1/2008	GBP	Assumed
LCPIUK	NEL CABLE PLC	SCOGGIN CAPITAL MGMT, LP II	B1	S	9/3/2008	EUR	Assumed
LCPIUK	NEL CABLE PLC	BABSON CAPITAL	C1	S	9/3/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	CITIBANK INTL PLC	A	S	6/2/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	CITIBANK INTL PLC	B1	S	7/31/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	CITIBANK INTL PLC	C1	S	7/31/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	CITIBANK INTERNATIONAL PLC	A	S	6/4/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	CITIBANK INTERNATIONAL PLC	A	S	6/17/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	GOLDMAN SACHS CREDIT PARTNERS	B1	S	6/4/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GOLDMAN SACHS CREDIT PARTNERS	C1	S	6/4/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO CREDIT OPORT FUND (HELIOS)	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO CREDIT OPORT FUND (HELIOS)	B1	S	2/11/2008	EUR	Assumed

Entity	Debt Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	NYCOMED HOLDING AS	GSO CREDIT OPORT FUND (HELIOS)	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO CREDIT OPORT FUND (HELIOS)	C1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO DOMESTIC CAPITAL FUNDING	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO DOMESTIC CAPITAL FUNDING	B1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO DOMESTIC CAPITAL FUNDING	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO DOMESTIC CAPITAL FUNDING	C1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO SPECIAL SITUATIONS OVERSEAS	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO SPECIAL SITUATIONS OVERSEAS	B1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO SPECIAL SITUATIONS OVERSEAS	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	GSO SPECIAL SITUATIONS OVERSEAS	C1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	HIGHBRIDGE INTERNATIONAL LLC	A	S	8/28/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	HIGHBRIDGE INTERNATIONAL LLC	A	S	8/26/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	INVESCO EUROPEAN CDO I S.A.	B2 USD	S	6/6/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	INVESCO EUROPEAN CDO I S.A.	C2 USD	S	6/6/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	MERRILL LYNCH ASSET MANAGEMENT	A	S	5/12/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING AS	PIMCO ALLOCATION A/C	B1	S	6/5/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	PIMCO ALLOCATION A/C	C1	S	6/5/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING AS	PAYTHEON MST PENSION (ADVENT)	A	S	11/14/2007	USD	Assumed
LCPIUK	ORANGINA	BABSON CAPITAL	A1	S	8/26/2008	EUR	Assumed
LCPIUK	ORANGINA	BABSON CAPITAL	A2	S	8/26/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	B	S	3/6/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	B	S	5/22/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	C	S	3/6/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	C	S	5/22/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	B1	S	7/31/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	B2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	B2	S	7/11/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	B2	S	7/11/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	C1	S	7/31/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	C2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	C2	S	7/11/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	NEPTUNE CLO I B.V.	B1	S	4/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	NEPTUNE CLO I B.V.	C1	S	4/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	CLAVOS EURO CDO LIMITED	B1	S	8/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	CLAVOS EURO CDO LIMITED	C1	S	8/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	B1	S	7/31/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	B2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	B2	S	7/11/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	C1	S	7/31/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	C2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	C2	S	7/11/2008	USD	Assumed
LCPIUK	PHS SENIOR (2 JUL 07)	OCH ZIFF (MASTER)	CAPEX	S	8/28/2008	GBP	Assumed
LCPIUK	PROSIEBEN (26JUN07) OPCO	JASPER FUNDING	C2	S	5/7/2008	EUR	Assumed
LCPIUK	PROSIEBEN (26JUN07) OPCO	JASPER FUNDING	C3	S	5/7/2008	EUR	Assumed
LCPIUK	SEAT PAGINE GALLE (TERM A)	ING BANK N.V.	B	S	3/19/2008	EUR	Assumed
LCPIUK	TYROL ACQUISITION 2 SAS	WESTLB	B	S	6/6/2008	EUR	Assumed
LCPIUK	TYROL ACQUISITION 2 SAS	WESTLB	C	S	6/6/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	FIDELITY INVESTMENTS (MASTER)	PIK	S	9/11/2008	USD	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT FUNDING CORP.	PIK	S	8/26/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT GBL CREDIT FD	PIK	S	9/2/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT GLOBAL OPP FUND LP	PIK	S	8/27/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT GLOBAL OPP FUND LP	PIK	S	9/5/2008	EUR	Assumed
LCPIUK	WORLD DIRECTORIES	DEUTSCHE BANK AG LONDON	B2 DUTCH	S	8/13/2008	EUR	Assumed
LCPIUK	YELL GROUP PLC	BANC OF AMERICA SECURITIES LIMITED	B2	S	2/7/2008	EUR	Assumed
LCPIUK	YELL GROUP PLC	DEUTSCHE BANK AG LONDON	B2	S	4/22/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	B1	S	1/31/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	B1	S	2/1/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	C1	S	1/31/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	C1	S	2/1/2008	EUR	Assumed